

**UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK**

-----X  
In re: )  
LEHMAN BROTHERS HOLDINGS INC., *et al.*, ) Chapter 11  
Debtors ) Case No. 08-13555 (JMP)  
(Jointly Administered)  
-----X

**TRANSFER OF CLAIM OTHER THAN FOR SECURITY**

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the transfer, other than for security, of the claim referenced in this evidence and notice.

The Royal Bank of Scotland plc  
Name of Transferee

Name and Address where notices to  
transferee should be sent:

The Royal Bank of Scotland plc  
600 Washington Blvd.  
Stamford, CT 06901  
Attn: Matthew Rosencrans  
Tel: 203-618-2644

With a copy to:  
Andrews Kurth LLP  
450 Lexington Avenue  
New York, NY 10017  
Attn: David Hoyt  
tel: 212-850-2872

Vanguard 30-40 Year Duration Euro Index  
Fund, a sub fund of Vanguard Investment  
Series PLC  
Name of Transferor

**Case No. 08-13888**

Court Claim # (if known): 43962  
Amount of Claim as Filed: \$300,000.00  
Amount of Claim Transferred: \$300,000.00  
Date Claim Filed: October 22, 2009  
Debtor: Lehman Brothers Special Financing Inc.

**EVIDENCE OF TRANSFER OF CLAIM**

TO: THE DEBTOR AND THE BANKRUPTCY COURT

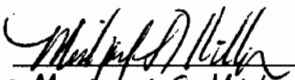
For value received, the adequacy and sufficiency of which are hereby acknowledged, **Vanguard 30-40 Year Duration Euro Index Fund, a sub-fund of Vanguard Investment Series PLC** ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to **The Royal Bank of Scotland plc** ("Purchaser") 100% of its right, title, interest, claims and causes of action in and to, or arising under or in connection with, its claim (as such term is defined in Section 101(5) of the U.S. Bankruptcy Code) in respect of derivatives transactions against Lehman Brothers Special Financing Inc. (the "Debtor") the Debtor in Case No. 08-13888 (JMP) pending in the United States Bankruptcy Court for the Southern District of New York (the "Bankruptcy Court"), as specified in proof of claim No. 43962 filed by Seller with the Bankruptcy Court in respect of the foregoing claim.

Seller hereby waives any objection to the transfer of the claim to Purchaser on the books and records of the Debtor and the Bankruptcy Court, and hereby waives to the fullest extent permitted by law any notice or right to a hearing as may be imposed by Rule 3001 of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law. Seller acknowledges and understands, and hereby stipulates, that an order of the Bankruptcy Court may be entered without further notice to Seller transferring to Purchaser the foregoing claim, recognizing Purchaser as the sole owner and holder of the claim, and directing that all payments or distributions of money or property in respect of the claim be delivered or made to Purchaser.

IN WITNESS WHEREOF, this EVIDENCE OF TRANSFER OF CLAIM is executed  
this 16<sup>th</sup> day of March 2012.

**VANGUARD 30-40 YEAR DURATION  
EURO INDEX FUND, A SUB-FUND OF  
VANGUARD INVESTMENT SERIES PLC**

**THE ROYAL BANK OF SCOTLAND PLC**  
By: RBS Securities Inc., its agent

By:   
Name: Michael S. Miller  
Title: Director

By: \_\_\_\_\_  
Name: \_\_\_\_\_  
Title: \_\_\_\_\_

**EVIDENCE OF TRANSFER OF CLAIM**

TO: THE DEBTOR AND THE BANKRUPTCY COURT

For value received, the adequacy and sufficiency of which are hereby acknowledged, **Vanguard 30-40 Year Duration Euro Index Fund, a sub-fund of Vanguard Investment Series PLC** ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to **The Royal Bank of Scotland plc** ("Purchaser") 100% of its right, title, interest, claims and causes of action in and to, or arising under or in connection with, its claim (as such term is defined in Section 101(5) of the U.S. Bankruptcy Code) in respect of derivatives transactions against Lehman Brothers Special Financing Inc. (the "Debtor") the Debtor in Case No. 08-13888 (JMP) pending in the United States Bankruptcy Court for the Southern District of New York (the "Bankruptcy Court"), as specified in proof of claim No. 43962 filed by Seller with the Bankruptcy Court in respect of the foregoing claim.

Seller hereby waives any objection to the transfer of the claim to Purchaser on the books and records of the Debtor and the Bankruptcy Court, and hereby waives to the fullest extent permitted by law any notice or right to a hearing as may be imposed by Rule 3001 of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law. Seller acknowledges and understands, and hereby stipulates, that an order of the Bankruptcy Court may be entered without further notice to Seller transferring to Purchaser the foregoing claim, recognizing Purchaser as the sole owner and holder of the claim, and directing that all payments or distributions of money or property in respect of the claim be delivered or made to Purchaser.

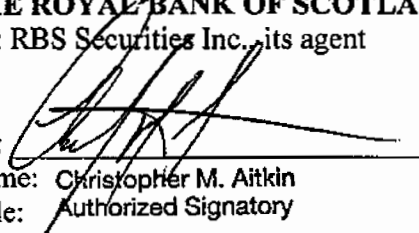
IN WITNESS WHEREOF, this EVIDENCE OF TRANSFER OF CLAIM is executed  
this 16<sup>th</sup> day of March 2012.

**VANGUARD 30-40 YEAR DURATION  
EURO INDEX FUND, A SUB-FUND OF  
VANGUARD INVESTMENT SERIES PLC**

By: \_\_\_\_\_  
Name:  
Title:

**THE ROYAL BANK OF SCOTLAND PLC**

By: RBS Securities Inc., its agent

By:   
Name: Christopher M. Aitkin  
Title: Authorized Signatory